

NBER Working Group on Behavioral Finance
Friday, November 3rd, 2017; Cambridge, MA
Organizer: Nicholas Barberis

New Experimental Evidence on Expectations Formation

Augustin Landier, HEC Paris
Yueran Ma, Harvard University
David Thesmar, Massachusetts Institute of Technology

Discussant: Charles Nathanson, Northwestern University

Asset Pricing with Return Extrapolation

Lawrence Jin, California Institute of Technology
Pengfei Sui, California Institute of Technology

Discussant: John Campbell, Harvard University

Restrictions on Asset-Price Movements Under Rational Expectations: Theory and Evidence

Ned Augenblick, University of California, Berkeley
Eben Lazarus, Harvard University

Discussant: Bryan Kelly, University of Chicago

Who Falls Prey to the Wolf of Wall Street? Investor Participation in Market Manipulation

Christian Leuz, University of Chicago
Steffen Meyer, University of Hannover
Maximilian Muhn, Humboldt University of Berlin
Eugene Soltes, Harvard University
Andreas Hackethal, Goethe University Frankfurt

Discussant: Joseph Engelberg, University of California, San Diego

Can Financial Innovation Solve Household Reluctance to Take Risk?

Laurent Calvet, EDHEC
Claire Celerier, University of Toronto
Paolo Sodini, Stockholm School of Economics
Boris Vallee, Harvard University

Discussant: Michaela Pagel, Columbia University

The Promises and Pitfalls of Robo-advising

Francesco D'Acunto, University of Maryland
Nagpurnanand Prabhala, University of Maryland
Alberto Rossi, University of Maryland

Discussant: Marina Niessner, Yale University